# HAOYANG LI Ph.D.

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### **EDUCATION**

### Department of Economics, Heriot-Watt University

Edinburgh, UK

Ph.D. in Economics

2021 - 2025 (expected)

- Research interests: Spatial econometrics, machine learning, panel data, time series
- fully funded scholarship

#### Department of Economics, University of Edinburgh

Edinburgh, UK

M.Sc. in Economics (Econometrics), distinction

2020 - 2021

• Student representative: collect students feedback and communicate with staffs

# China Academy of Public Finance and Public Policy, Central University of Finance and Economics Beijing, China

B.Sc. in Economics (Public Finance Theory and Policy)

2016 - 2020

#### **PUBLICATIONS**

- 1. Ersoy, E., Li, H., Schaffer, M.E. and Szendrei, T., 2023. Stacking Regression for Time-Series, with an Application to Forecasting Quarterly US GDP Growth. *Optimal Transport Statistics for Economics and Related Topics* (pp. 131-149). Cham: Springer Nature Switzerland.
- 2. Ahrens, A., Ersoy, E., Iakovlev, V., Li, H. and Schaffer, M.E., 2022. An introduction to stacking regression for economists. *International Conference of the Thailand Econometrics Society* (pp. 7-29). Cham: Springer International Publishing.

# WORK IN PROGRESS

Haoyang Li, Arnab Bhattacharjee and Erkal Ersoy. Estimating spatial weights in High Dimensions: A CCE-OCMT variable selection approach.

Presented at: PhD workshop Panmure House (2022, Edinburgh), SEW (2023, Dijon; 2024, Groningen), IPDC (2023, Amsterdam), IAAE (2024, Thessaloniki), Scottish Graduate Program in Economics annual conference (2024, Crieff)

# **PROJECTS**

Energy Institute (EI): Statistical Review of World Energy (Held by BP plc before 2023)

Research associate for statistical review: Gas production, Oil consumption 2022 - current

#### Data-Driven carbon and energy price forecasting

Research assistant: combine empirical mode decomposition (EMD) and stacking using Python for better prediction 2023

#### Internship

Ernst & Young Hua Ming LLP | Beijing, China

2019.01 - 2019.03

- Contributed to the audit report of Chongqing Kangda Environmental Protection Industry (Group) Co., Ltd
- Obtained offer from EY after internship

#### TEACHING

University of Edinburgh Teaching Assistant M.Sc. Econometrics 1 (ECNM11043)
Heriot-Watt University Teaching Assistant 2nd year B.Sc. Statistical Techniques (C28QU)

2021, 2024

2023 - current

# Additional Training

#### ICPSR Summer Program in Quantitative Methods | Michigan, US

2019

- Categorical Data Analysis. Instructor: Shawna Smith
- Time Series Analysis II: Advanced Topics. Instructor: Prof. Paul Kellstedt & Prof. Mark Pickup

Skills

Languages: Mandarin (Native), English (Fluent)
Software: Python, Stata, R, LATEX, MATLAB.

# References

**Erkal Ersoy** 

Assistant Professor of Economics Department of Economics Heriot-Watt University e.ersoy@hw.ac.uk

# Mark Schaffer

Professor of Economics Department of Economics Heriot-Watt University m.e.schaffer@hw.ac.uk

# Arnab Bhattacharjee

Professor of Economics Department of Economics Heriot-Watt University a.bhattacharjee@hw.ac.uk